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FIA

INTERNATIONAL OPEN INTEREST REPORT SEPTEMBER 1991

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INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

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OPEN INTEREST	SEPTEMBER 1990	SEPTEMBER 1991
Gold	510	
Gold Options	85,008	202,214
U.S. Denominated Live Cattle		244
Coffee		230
U.S. Denominated Coffee		400
U.S. Denominated Coffee Opt. on Futures		110
Cotton		3
1–Day Interbanking Deposits		39,717
30–Day Interbanking Deposits		
U.S. Commercial Dollar Futures	18,645	17,214
U.S. Commercial Dollar Opt. on Actuals		36,940
U.S. Floating Dollar Futures		180
U.S. Floating Dollar Call Opt.		
Bovespa Stock Index	7,745	23,310
BM&F, Brazil	**111,908**	**320,562**
DAX		19,318
BUND		15,020
DAX Options		152,961
BUND Options		15,949
DTB, Germany		**34,338**
Gold Options	29,633	14,577
Dollar/Guilder Options	21,234	34,669
Pound/Sterling/Guilder Opt	1,878	
Dutch Gov't Bond Options	74,257	63,068
EOE Stock Index Options	138,460	136,131
Eurotop 100		534
Major Market Index Options	122,653	80,894
Dutch Top 5 Index	12,270	13,147
EUROPEAN OPTIONS EXCHANGE	**400,385**	**343,020**
EOE Stock Index (FTI)	12,318	16,220
Deliverable Bond (FTO)	1,107	1,274
Eurotop 100 Index (FET)		163
Dutch Top 5 Index (FT5)	794	721
US Dollar/Guilder (FUS)		45
FINANCIAL FUT. MKT. AMSTERDAM	**14,219**	**18,423**

OPEN INTEREST	SEPTEMBER 1990	SEPTEMBER 1991
Danish Government Bond	515	7,235
9% 2006 Mortgage Bonds	5,067	1,922
KFX Stock Index	4,553	4,336
Danish Government Bond Options		3,127
9% 2006 Mortgage Bond Options	4,595	876
KFX Stock Index Options	2,564	5,355
Stock Options		9,469
GUARANTEE FUND DANISH OPT&FUT	**17,294**	**32,320**
DIBOR	991	955
Long Gilt	90	355
Short Gilt	78	265
ISEQ Index	8	5
IRISH FUTURES & OPTIONS EXCH	**1,167**	**1,580**
Crude Palm Oil	5,983	8,088
Tin	172	5
RBD Palm Olein	75	0
Cocoa	660	410
KUALA LUMPUR COMMODITY EXCH	**6,890**	**8,503**
Financial Times Share Index	27,343	33,781
Three Mth Pound (1/2M)	151,146	128,533
Long Gilt	30,132	58,930
3 Month Ecu	1,134	4,516
Eurodollar	34,162	28,492
T-Bond	6,120	2,816
Eurotrac 100		209
Euroswiss		18,033
Yen Bond	737	0
Italian Government Bond		8,866
Euromark	53,828	136,313
German Government Bund	91,161	53,015
Ecu Bond		270
German Government Bund Option	117,228	115,769
Eurodollar Option	4,512	3,413
T-Bond Option	2,560	2,557
Euromark Options		32,698
Gilt Option	31,720	46,595
Short Sterling Options	97,992	64,107
LIFFE, UK	**649,775**	**738,913**
High Grade Aluminium	79,052	162,812
Copper – Grade A	131,320	173,379
Standard Lead	10,789	13,996
Primary Nickel	9,248	18,526
Special High Grade Zinc	21,899	35,086
Tin	6,327	5,896
(LME Open Interest – 3rd Wed)		
LONDON METAL EXCHANGE, UK	**258,635**	**409,695**

OPEN INTEREST	SEPTEMBER 1990	SEPTEMBER 1991
CAC 40 Index	16,099	23,575
ECU Bond		4,458
ECU Bond Option		4,505
Italian Bond		7,893
Notional Bond	67,342	104,413
Notional Bond Options	292,561	264,081
3 Month Pibor	22,134	48,955
3 Month Pibor Option	68,473	66,284
Potatoe	2,129	1,573
Sugar	9,803	8,313
Coffee	139	2
MATIF, Paris	**478,680**	**534,052**
CAC 40 Index Options	52,743	82,648
MONEP, Paris	**52,743**	**82,648**
Canadian Gov't Bond Options	7,325	1,790
Bankers Acceptance Futures	5,109	12,609
Canadian Gov't Bond	6,077	5,414
Opt. on Canadian Gov't Bonds		366
MONTREAL EXCHANGE	**18,511**	**19,813**
U.S. Dollar	209	0
5 Year Government Stock	7,423	7,577
5 Year Government Stock Opt.	539	1,882
10 Year Government Stock		70
3 Year Government Stock		0
3 Year Government Stock Opt.		0
90 Day Bank Bill	11,953	18,294
90 Day Bank Bill Options	160	7,572
Barclays Share Index	130	0
Barclays Share Index Options	8	0
New Zealand Dollar	5	0
New Zealand Dollar Options		0
New Zealand Wool		59
Forty Index		120
Forty Index Options		7
NEW ZEALAND FUTURES EXCHANGE	**20,427**	**35,581**
Gold	40	14
Eurodollar	33,355	47,017
Deutschemark	126	384
Japanese Yen	572	141
British Pound	72	72
Nikkei Stock Average	7,041	9,692
High Sulphur Fuel Oil	3,959	5,179
Dubai Crude Oil	37	0
Gasoil		78
Euroyen	35,394	44,737
Euromark	1,333	220
Eurodollar Options	1,409	671
Euroyen Options	6,354	3,446
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	**89,692**	**111,651**

OPEN INTEREST	SEPTEMBER 1990	SEPTEMBER 1991
Swiss Market Index		7,261
ETOP		131
3 Month Euro Swiss Franc		4,194
ETOP Options		6,791
Swiss Market Index Opt.	187,710	296,886
SOFFEX, Switzerland	**187,710**	**315,263**
Interest Rate Options	1,200	4,327
OMX (Index) Options	77,064	101,082
OMFX Currency Options	0	
GEMx Options		5,140
STOCKHOLM OPTIONS EXCHANGE	**78,264**	**110,549**
All Ords. Index	9,230	15,308
90 Day Bank Bills	122,962	154,017
3 Year Treasury Bonds	32,358	29,794
10 Year Treasury Bonds	35,967	45,717
Australian Dollar	7	0
Live Cattle (Cash Set)	63	171
Wool (Cash Set)	0	111
All Ords. Index Options	26,076	51,655
90 Day Bank Bill Options	53,721	84,419
10 Year Treasury Bond Option	21,179	33,703
3 Year Treasury Bond Options	5,340	5,623
Australian Dollar Options	0	0
SYDNEY FUTURES EXCHANGE	**306,903**	**420,518**
TSE 35 Index	1,018	1,728
TSE 35 Options	9,055	9,556
Silver Options	87	142
TORONTO FUTURES EXCHANGE	**10,160**	**11,426**
Wheat	10,913	9,509
Oats	4,015	2,548
Thunder Bay Barley	12,718	6,235
Western Barley	1,922	1,466
Rye	2,748	1,691
Flax Seed	5,057	6,053
Canola/Rape Seed	28,348	30,149
WINNIPEG COMMODITY EXCHANGE	**65,721**	**57,651**
Red Beans	4,950	4,974
Imported Soybeans	15,553	23,476
***HOKKAIDO GRAIN EXCHANGE**	**20,503**	**28,450**
Hang Seng Index	3,876	3,062
3-MONTH HIBOR	612	1
Soybeans	1,572	29
Sugar	3,521	800
Hang Seng Comm.&Ind.Sub-Index		3
Hang Seng Properties Sub-Index		98
HONG KONG FUTURES EXCHANGE	**9,581**	**3,895**

OPEN INTEREST	SEPTEMBER 1990	SEPTEMBER 1991
Red Beans	7,443	9,084
Imported Soybeans	15,518	19,806
***KANMON COMMODITY EXCHANGE**	**22,961**	**28,890**
Red Beans	1,363	6,241
Imported Soybeans	13,681	24,562
***KOBE GRAIN EXCHANGE**	**15,044**	**30,803**
Raw Silk	11,979	9,408
***KOBE RAW SILK EXCHANGE**	**11,979**	**9,408**
Rubber (RSS3)	63,255	50,754
***KOBE RUBBER EXCHANGE**	**63,255**	**50,754**
Dried Cocoon	39,007	23,854
***MAEBASHI DRIED COCOON EXCH**	**39,007**	**23,854**
Red Beans	27,298	22,626
Imported Soybeans	12,631	15,638
***NAGOYA GRAIN & SUGAR EXCHANGE**	**39,929**	**38,264**
Cotton Yarn (40S)	34,414	40,404
Staple Fiber Yarn (Dull)	649	835
Wool Yarn	2,177	4,670
***NAGOYA TEXTILE EXCHANGE**	**37,240**	**45,909**
Red Beans	66,231	80,659
Imported Soybeans	77,707	74,041
***OSAKA GRAIN EXCHANGE**	**143,938**	**154,700**
OSE 50	2	2
Nikkei Index Futures	161,045	153,433
Nikkei Index Options	54,978	93,668
***OSAKA SECURITIES EXCHANGE**	**216,025**	**247,103**
Raw Sugar	153,990	123,587
***OSAKA SUGAR EXCHANGE**	**153,990**	**123,587**
Staple Fiber Yarn (Bright)		0
Staple Fiber Yarn (Dull)		0
Wool Yarn	10,776	14,168
Cotton Yarn (20S)	28,244	14,769
Cotton Yarn (40S)	13,177	24,566
***OSAKA TEXTILE EXCHANGE**	**52,197**	**53,503**
Gold	459,370	243,185
Silver	37,125	53,688
Platinum	167,898	414,354
Rubber	98,742	94,851
Cotton Yarn	53,935	73,535
Woolen Yarn	6	1,891
***TOKYO COMM EXCHANGE INDUSTRY**	**817,076**	**881,504**

OPEN INTEREST	SEPTEMBER 1990	SEPTEMBER 1991
American Soybeans	239,131	242,572
Chinese Soybeans	48	12
Red Beans	115,707	195,930
American Soybean Options		3,052
***TOKYO GRAIN EXCHANGE**	**354,886**	**441,566**
3 Month Euroyen	370,057	355,101
3 Month Eurodollar	5	230
Japanese Yen	10	0
US Dollar–Japanese Yen Curr.		326
3 Month Euroyen Options		60,614
***TOKYO INTL FINANCIAL FUT EXCH**	**370,072**	**416,271**
Yen Gov't Bond (10 Yr)	137,808	123,199
Yen Gov't Bond (10 Yr) Opt	34,038	56,400
Yen Gov't Bond (20 Yr)	248	175
US T–Bond Futures	2,603	2,002
TOPIX Stock Index	21,537	31,120
TOPIX Stock Index Options	990	115
***TOKYO STOCK EXCHANGE**	**197,224**	**213,011**
Raw Sugar	414,846	296,686
***TOKYO SUGAR EXCHANGE**	**414,846**	**296,686**
Dried Cocoon	37,361	24,197
***TOYAHASHI DRIED COCOON EXCH**	**37,361**	**24,197**
Raw Silk	18,861	8,920
***YOKOHAMA RAW SILK EXCHANGE**	**18,861**	**8,920**

*EXCHANGE LOCATED IN JAPAN

All Information provided by exchanges at FIA's request